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Fall 2006

## CS/MTH 316/516: Numerical Methods for Digital Computers - I

Ronald F. Taylor

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# CS/MTH 316/516 Numerical Methods for Digital Computers - I

Section 1 – Fall 2006 Tu & Th 6:05 - 7:20 p.m., Millett Hall 495

Last Update: August 31, 2006

**Description:** Introduction to numerical methods used in the sciences. Methods of interpolation, data smoothing, functional approximation, numerical differentiation and integration. Solution techniques for linear and nonlinear equations. Discussion of sources of error in numerical methods. Applications to engineering, science, and applied mathematics are an integral part of the course. Special topics presented as schedule permits. 4 credit hours.

**Prerequisites:** MTH 231 and one of MTH 235, 253, 255 plus one of CS 142, CEG 220, CS 241, EGR 153.

**Instructor:** Dr. Ronald F. Taylor, RC 356, 775-5122, [ronald.taylor@wright.edu](mailto:ronald.taylor@wright.edu),  
office hours: 11:00 – 12:00 noon Tu & Th and 5:00 – 6:00 p.m. Tu & Th (other times by appointment).

**Required Textbook:** Numerical Mathematics and Computing, Fifth Edition, W. Cheney and D. Kincaid, Brooks/Cole, 2004, ISBN 0-534-38993-7

**Course Home Page and WebCT:** <http://www.cs.wright.edu/people/faculty/rtaylor/cs316> available by the start of second week of class. We will also be using WebCT for posting of grades and submittal of some assignments or portions of assignments. Students should familiarize themselves with accessing WebCT: <http://wisdom.wright.edu/>. Students are also responsible for accessing the Course Home Page or WebCT for printing copies of resource materials. Some handouts will be given in class.

**Programming:** Writing and using numerical programs is an important part of this course. Programming assignments (in order of language preference): MATLAB (strongly preferred), C/C++, Fortran, or Java. MATLAB is available on a number of Wright State systems as is Fortran, C/C++, Java and Mathematica. Many times numerical work can be done on a scientific or programmable calculator. MATLAB is very useful, and you may want to consider purchasing the Student Edition if you have a PC that can support it. The Symbolic Math Toolbox which comes with the Student Edition will be discussed in lecture and maybe useful for some assignments. It is expected that students will spend a minimum of 2 hours per week working in a computer lab or equivalent environment enhancing their programming skills and completing programming assignments for this course. If you need to use a language other than MATLAB, please meet with the Instructor and discuss.

**Computers and Computing Accounts:** You must be able to access the Web and have a WSU Student Login to Wings, e-mail, and WebCT. Check your WSU e-mail on a regular basis for any course announcements from the instructor. Get familiar with the use of the PCs in Russ Center 152C to access MATLAB if you do not have it on your own PC. Needed computing topics be covered in class and handouts or web citations given as appropriate. Check the University computing information at <http://www.wright.edu/cats/help/guides/students/index.html> as well as that for the College of Engineering and Computer Science at: <http://www.cs.wright.edu/help/services.shtml>

**Grading Policy:** Mid-term exam and quizzes – 35% . One comprehensive final – 40%. Homework/Project assignments – 25%. Quizzes may be in class or take-home: points included with mid-term score. Students registered at the graduate level (i.e. CS 516 or MTH 516) will be required to complete extra problems, programs and/or special projects as part of the Homework/Project component of this course. Expect about six major Homework/Project assignments. Some problems assigned will be considered "practice" and may not be graded. In general, one week will be given to prepare these assignments. Smaller homework problems/investigations may be due the next class period. Follow the "Homework Standards" posted on the course website.

Course Grade Based on Course Average: **A:** 100-90, **B:** less than 90-80, **C:** less than 80-70, **D:** less than 70-60, **F:** less than 60-0.

**Class Policies:** No late or early exams unless verifiable emergency. No make-up quizzes: quizzes may be unannounced. Attendance at lecture is not a component of your grade. However, students are expected to attend all lectures and to participate in class discussion. Attendance may be taken in the course to better get to know students. In cases of infrequent attendance, lower homework and exam grades will inevitably result since a significant portion of lecture material is not covered in the text. All Homework/Project assignments are due at the start of class and/or in

WebCT on the date and time specified. Grades on late assignments will be reduced by 10%. Submittals more than one day late will not be graded - "zero" grade assigned. Exceptions to the above policies may be made unusual circumstances when documentation is provided in writing -- otherwise expect strict enforcement of the policies. All work submitted must be your own unless group assignments are explicitly made by the instructor; sharing of program code or copying problem solutions/codes from any source will result in at least a homework grade of "zero" for all involved and possibly a grade of "F" for the course. University procedures for plagiarism will be strictly followed. Sharing ideas and general mathematical and computer skills with others outside of class is encouraged. Students are expected to read, understand and follow the University Academic Integrity Policy at:

<http://www.wright.edu/students/judicial/integrity.html>

**Supplemental Class Information and Homework Standards:** A document: "Supplemental Information" is given on the course website which clarifies and details how the above class and grading policies are to be implemented. Also carefully study and follow the "Homework Standards" document on the course website. Students are responsible for understanding these documents referring to them during the quarter as needed. Please ask for clarification if you have questions on either of these two important documents.

**Schedule:** Topics may vary. **Exams dates and times** are firm. "Chapter" and "Section" is the Required Textbook Section and "Notes" are from lecture.

Week	Topics/Activity	Text Reading
1	Introduction, Review of Calculus and Programming	Chap 1, App A, and Notes
2	Software, Number Representation and Types of Error, Algorithm Stability, and Programming Considerations	Chap 2, App B, C and Notes
3	Solving a Nonlinear Equation in One Unknown	Chap 3 and Notes
4	Introduction to Linear Equations, Gaussian Elimination, and Factorization Methods and Special Systems	App D, Sect 7.0-7.3, and 8.1
5	Iterative Solution of Linear Equations: Jacobi, Gauss-Seidel, SOR, Exam Review, and <b>Mid-Term Exam: Thu October 5, 2006</b>	Sect 8.2 and Notes
6	Eigenvalues and Eigenvectors: Basic Properties and Power Method with Extensions	Sect 8.3, 8.4, and Notes
7	Curve Fitting: Polynomial and Spline Interpolation. Least Squares Approximation	Sect 4.0-4.2, 9.2, 12.1, and Notes
8	Numerical Differentiation, Finite Differences, and ODEs	Sect 4.3 and Notes
9	Integration: Trapezoid, Simpson, and Romberg	Sect 5.1, 5.2, 5.3, 6.1 and Notes
10	Integration (concluded): Gaussian Quadrature, Multiple Integrals, Singular Integrals, Infinite Domain Integrals, Evaluation of Instruction, and Exam Review	Sect 6.2 and Notes
Finals Week	<b>Comprehensive Final Exam: Thu November 16, 2006, 8:00-10:00 p.m. Same classroom</b>	